

2017

2017 12 31

2018 3 31

§1

2018 3 29

2017 1 1 2017 12 31

§2

2.1

	519933
	519933
	2016 6 28
	12,854,149.21

2.2

	1
	2
	3
	“ ”
	4
	× 90%+ 800 × 10%

2.3

	021-61009999	021-61618888
	zhouyg@cxfund.com.cn	Zhup02@spdb.com.cn
	4007005566	95528
	021-61009800	021-63602540

2.4

	www.cxfund.com.cn
	12 68 9

§ 3

3.1

3.1.1	2017	2016 6 28 () - 2016 12 31
	-10,353,657.41	10,916,697.83
	-96,453.08	484,458.58
	-0.0004	0.0009
	-0.70%	0.57%
3.1.2	2017	2016
	-0.0052	0.0057
	12,837,365.07	539,329,974.75
	0.9987	1.0057
3.1.3	2017	2016
	-0.13%	0.57%

1

2

3.2

3.2.1

	-1.39%	0.11%	-0.40%	0.10%	-0.99%	0.01%
	-0.45%	0.09%	0.64%	0.08%	-1.09%	0.01%
	-0.70%	0.09%	1.16%	0.09%	-1.86%	0.00%
	-0.13%	0.09%	2.06%	0.11%	-2.19%	-0.02%

3.2.2

2016 6 28 2016

3.3

2016 6 28

§4

4.1

4.1.1

2003 63

1.65

44.55%

31.21%

15.15%

4.55%

4.54%

2017 12 31

58

100

(LOF)

(LOF)

LOF

LOF

500

LOF

4.1.2

	LOF				2010 7
					LOF
		2016 7 15	-	7	
	LOF				LOF
					LOF

	LOF				
		2017 5 24	-	7	
		2016 7 28	2017 8 8	6	
		2016 6 28	2017 8 8	19	

1

/

2

3 2018 2 6

4 2018 2 6

5 2018 2 9

6 2018 3 7

7 2018 3 17

8 2018 3 24

4.2

4.3

4.3.1

1

2

1

2

5 1

3

4

5

4.3.2

4.3.3

5%

4.4

4.4.1

2017	A		50	300	
		25.1%	21.8%	500	1000
		-0.20%	-17.4%	2017	

2017

GDP

83

6.9%

7%

7%

10.2%

14.2%

12 42

12% CPI 2.55%

0.8% 1.8% PPI

4.9% PPI CPI PPI CPI

M2

8.2% 7

15%

2016

2017

”

“

100BP

80BP

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2018

Alpha

4.6

“ ”

1/2

4.7

1

12

3

2

3

4

5

4.8

2017 9 27 2017 12 25

§5

5.1

“ ”

5.2

5.3

“ ”

§6

2017

(2018)

61399737_B15

§7

7.1

2017 12 31

	2017 12 31	2016 12 31
	600,564.64	32,964,813.80
	4,625.48	2,111,105.34
	36,909.29	64,899.63
	11,929,203.50	488,601,424.46
	834,942.00	28,172,712.06
	-	-
	11,094,261.50	460,428,712.40
	-	-
	-	-
	-	-
	-	6,100,000.00
	248,972.33	-
	350,936.05	10,163,852.57
	-	-
	198.73	1,651.52
	-	-
	-	-
	13,171,410.02	540,007,747.32
	2017 12 31	2016 12 31
	-	-
	-	-
	-	-
	-	-
	89,886.75	-
	-	-
	7,780.19	362,623.28
	2,222.93	103,606.68
	-	-
	5,155.08	61,542.61
	-	-
	-	-
	-	-
	-	-
	229,000.00	150,000.00

6	277,201.70	166,012.36
“_”	-96,453.08	484,458.58
	-	-
“_”	-96,453.08	484,458.58
2017 1 1	2017 12 31	2016 6 28

7.3

2017 1 1 2017 12 31

	2017 1 1 2017 12 31		
	536,247,596.45	3,082,378.30	539,329,974.75
	-	-96,453.08	-96,453.08
“_”	-523,393,447.24	-3,002,709.36	-526,396,156.60
1.	319,034,347.20	1,458,551.08	320,492,898.28
2.	-842,427,794.44	-4,461,260.44	-846,889,054.88
“_”	-	-	-
	12,854,149.21	-16,784.14	12,837,365.07
	2016 6 28 () 2016 12 31		
	345,062,697.59	-	345,062,697.59
	-	484,458.58	484,458.58
“_”	191,184,898.86	2,597,919.72	193,782,818.58

1.			
2.			
	“ -	-	-
		3,082,378.30	

2017 1 1 2017 12 20

—
“ ”

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3

XBRL 3 < >

7.4.3

2017 12 31

2017

7.4.4

7.4.5

7.4.5.1

7.4.5.2

> [2017]6 <
“ ” 2017 12 20

7.4.5.3

7.4.6

7.4.6.1

2008 4 24

3‰ 1‰

2008 9 19

[2005]103

7.4.6.2

[2016]36

2016 5 1

[2016]46

[2016]70

[2016]140

[2017]56

2018 1 1

“ ”

3%

2018 1 1

[2017]90

2018 1 1

2018 1 1

2017 12 31

2017

2017

7.4.6.3

[2004]78

2004 1 1

[2005]103

[2008]1

7.4.6.4

[2005]103

[2008]132

2008 10 9

[2012]85

2013 1 1

	354,470,614.96	60.95%	402,029,684.38	74.49%

7.4.8.1.3

	2017 1 1	2017 12 31	2016 6 28 () 2016 12 31	
	2,154,300,000.00	81.82%	6,639,200,000.00	97.68%

7.4.8.1.4

7.4.8.1.5

	2017 1 1		2017 12 31	
	30,617.86	57.05%	905.17	52.17%
	2016 6 28 () 2016 12 31			
	20,654.06	38.27%	20,654.06	38.27%

7.4.8.2

7.4.8.2.1

	2017 1 1	2017 12 31	2016 6 28 () 2016 12 31
		1,906,869.80	2,020,047.61
		67,705.79	59,061.20

0.70%

H=E× /

H

E

7.4.8.2.2

	2017 1 1	2017 12 31	2016 6 28 () 2016 12 31
		544,819.91	577,156.45

0.20%

H=E× /

H

E

7.4.8.3

()

()

7.4.8.4

7.4.8.4.1

7.4.8.4.2

7.4.8.5

	2017 1 1	2017 12 31	2016 6 28 () 31	2016 12
	600,564.64	375,364.72	32,964,813.80	543,061.77

2017 12 31

“

”

2016 12 31



S		-	-
		834,942.00	6.50

8.2.2

8.3

1	300339		2,200	23,056.00	0.18
2	601012		600	21,864.00	0.17
3	300440		2,200	21,780.00	0.17
4	002460		300	21,525.00	0.17
5	002279		2,000	20,600.00	0.16
6	300136		400	20,280.00	0.16
7	600487		500	20,210.00	0.16
8	300182		2,200	18,942.00	0.15
9	300116		2,200	16,764.00	0.13
10	600176		1,000	16,290.00	0.13

8.4

8.4.1

2% 20

1	601567		464,884.00	0.09
2	000415		464,321.00	0.09
3	002554		464,215.00	0.09
4	002662		462,650.00	0.09
5	600073		462,069.85	0.09
6	002454		461,889.00	0.09
7	002133		461,657.00	0.09
8	002293		459,196.00	0.09

9	600690		456,247.00	0.08
10	600323		454,222.00	0.08
11	002152		438,737.00	0.08
12	600761		433,771.00	0.08
13	600335		430,343.51	0.08
14	601899		410,461.00	0.08
15	601677		399,762.00	0.07
16	002534		386,630.00	0.07
17	600261		386,340.00	0.07
18	000719		384,984.00	0.07
19	002595		374,526.00	0.07
20	002367		350,760.00	0.07

“ ”

8.4.2**2% 20**

1	002457		553,747.00	0.10
2	601567		536,486.00	0.10
3	002454		522,651.00	0.10
4	002534		498,503.00	0.09
5	601899		498,343.00	0.09
6	600073		480,310.00	0.09
7	000415		472,933.00	0.09
8	600323		466,651.00	0.09
9	600335		462,430.88	0.09
10	002133		461,133.00	0.09
11	002554		457,690.00	0.08
12	002293		457,167.00	0.08
13	600178		455,246.00	0.08
14	002152		445,380.00	0.08
15	600690		444,737.00	0.08
16	002662		435,744.00	0.08
17	002300		431,335.20	0.08
18	000605		430,876.60	0.08
19	600761		416,083.80	0.08

20	002440		411,581.00	0.08
“ ”				

8.4.3

	23,618,320.23
	49,469,260.47
“ ” “ ”	

8.5

1		4,937,014.50	38.46
2		-	-
3		5,533,328.60	43.10
		5,533,328.60	43.10
4		622,777.60	4.85
5		-	-
6		-	-
7		1,140.80	0.01
8		-	-
9		-	-
10		11,094,261.50	86.42

8.6

1	010107	21	41,000	4,115,580.00	32.06
2	018002	1302	40,000	4,049,600.00	31.55
3	108601	1703	14,870	1,483,728.60	11.56
4	010303	03	8,570	821,434.50	6.40
5	124448	13 01	9,920	622,777.60	4.85

8.7

1	300339		23,056.00	0.18	
2	300116		16,764.00	0.13	

8.11.6

§ 11

11.1

11.2

11.2.1

11.2.2

11.3

11.4

11.5

11.6

49' 0001 @0A0! ~' Xg,

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11.7

11.8

11.8.1

	1	40,211,971.97	55.02%	23,046.57	42.95%	-
	1	32,875,608.73	44.98%	30,617.86	57.05%	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.8.2

	227,152,999.52	39.05%	478,600,000.00	18.18%	-	-
	354,470,614.96	60.95%	2,154,300,000.00	81.82%	-	-
	-	-	-	-	-	-
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	-	-	-	-	-	-
	-	-	-	-	-	-
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<1998>29

[2007]48

1

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b

c

d

2

2018 3 31